

FIG. 1

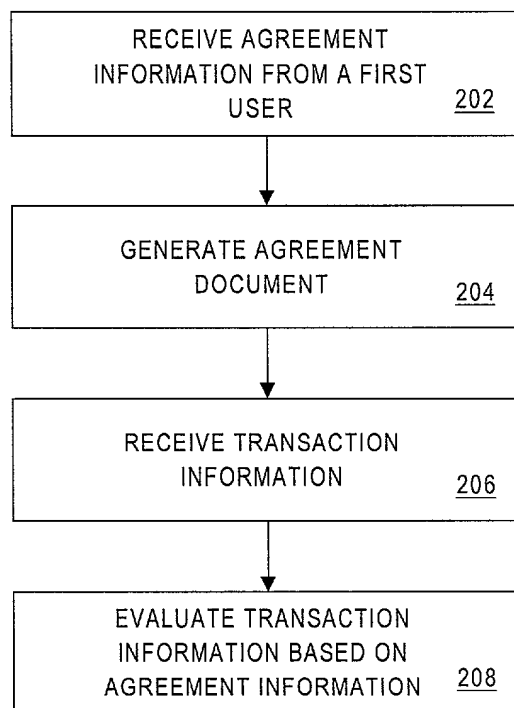


FIG. 2

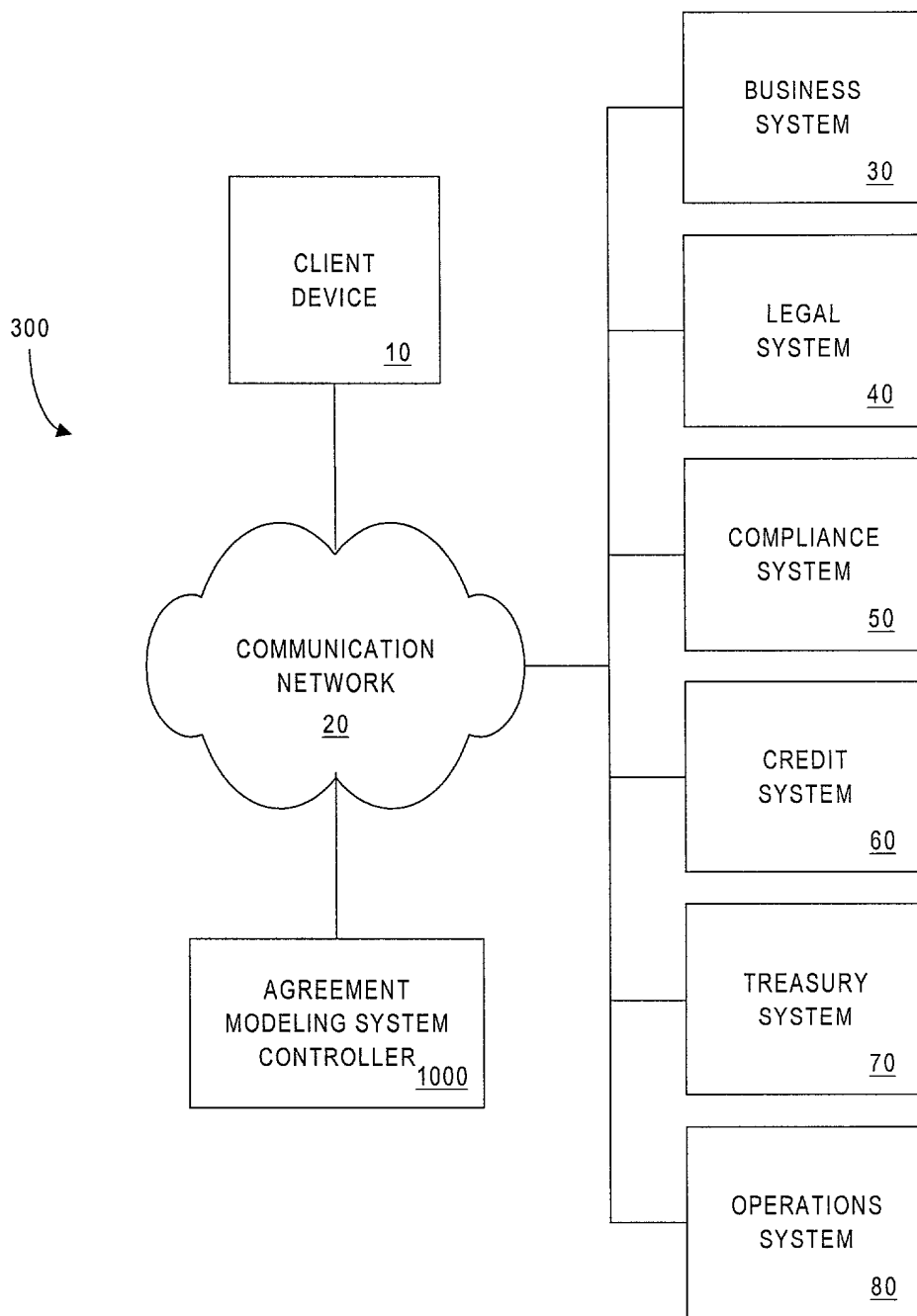


FIG. 3

FIG. 4

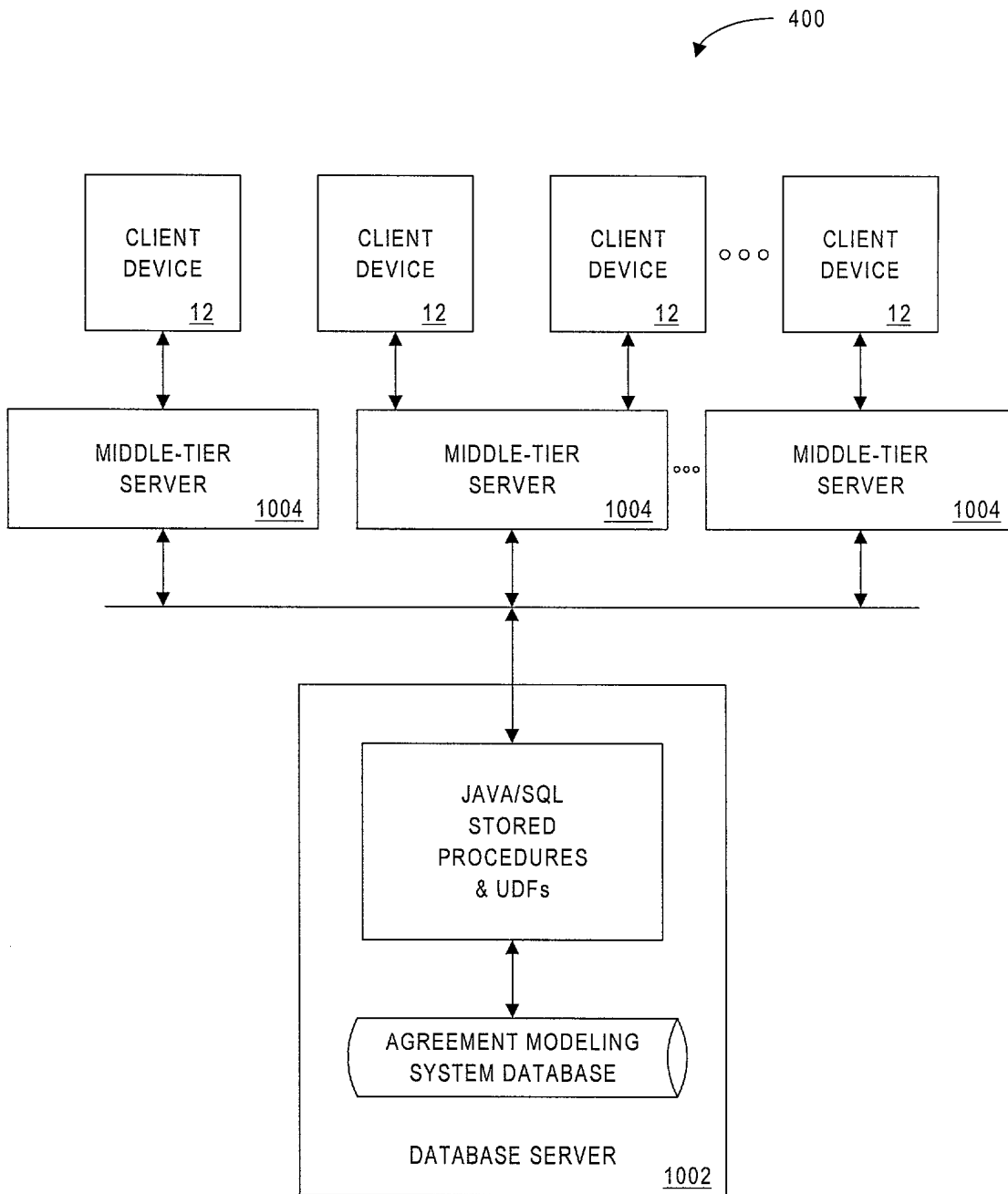


FIG. 4

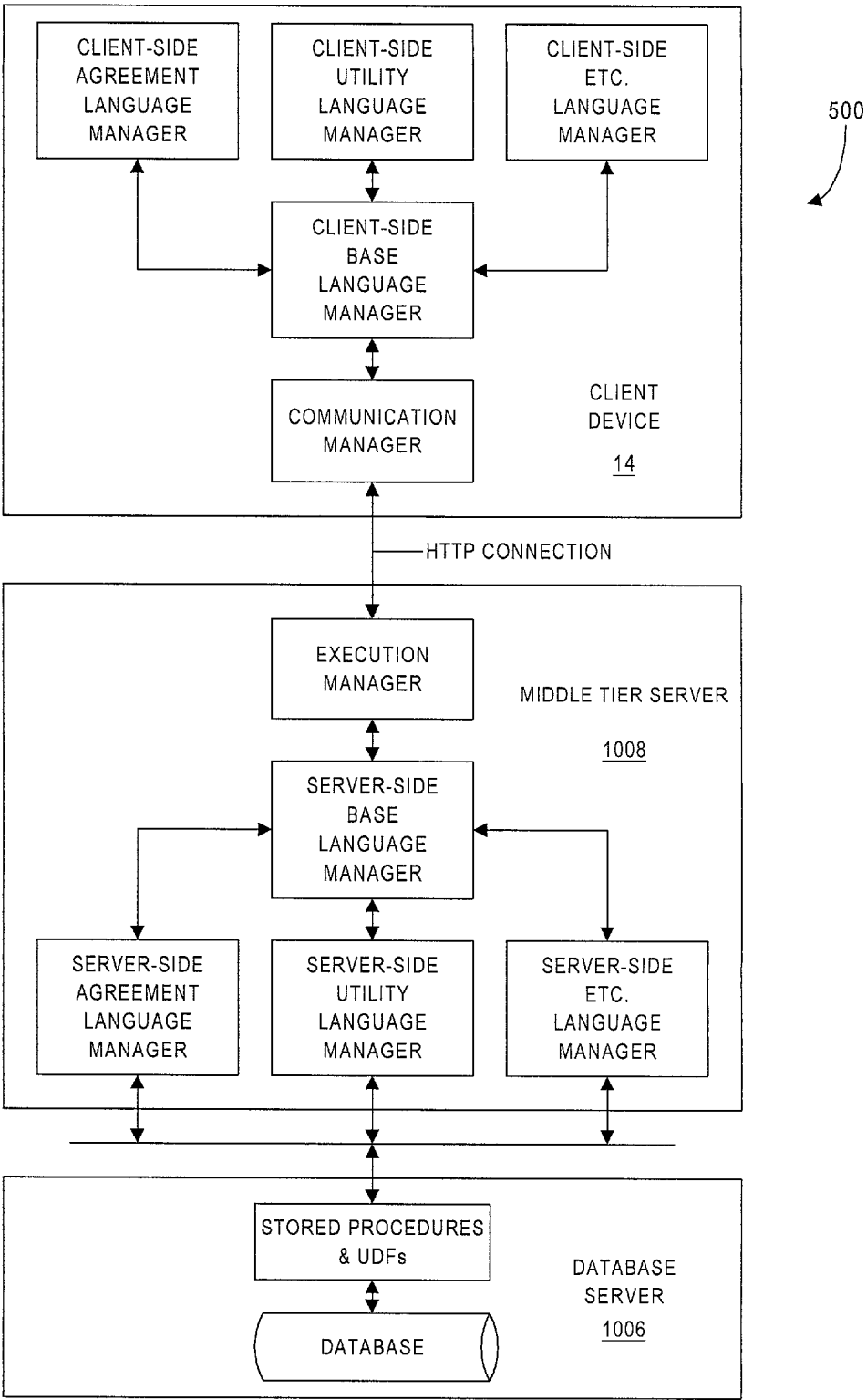


FIG. 5

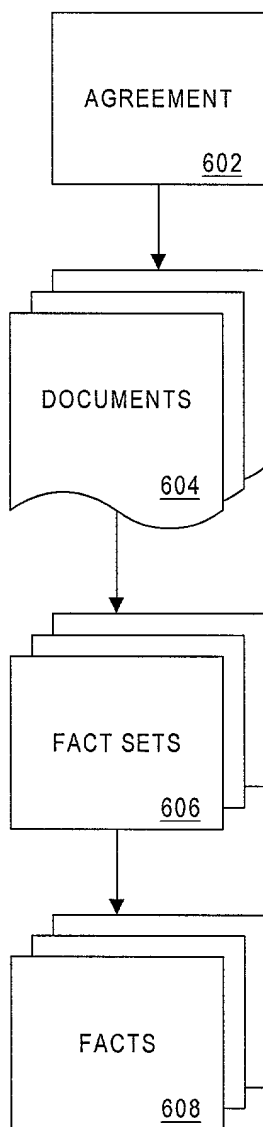


FIG. 6

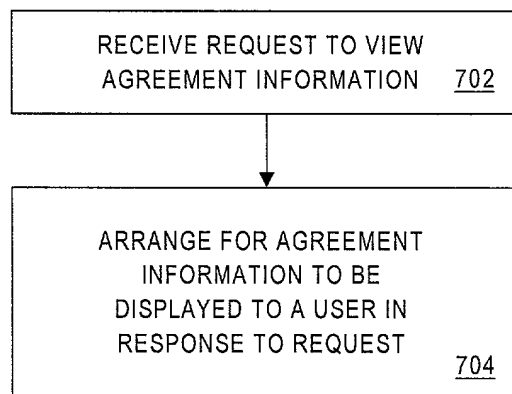


FIG. 7

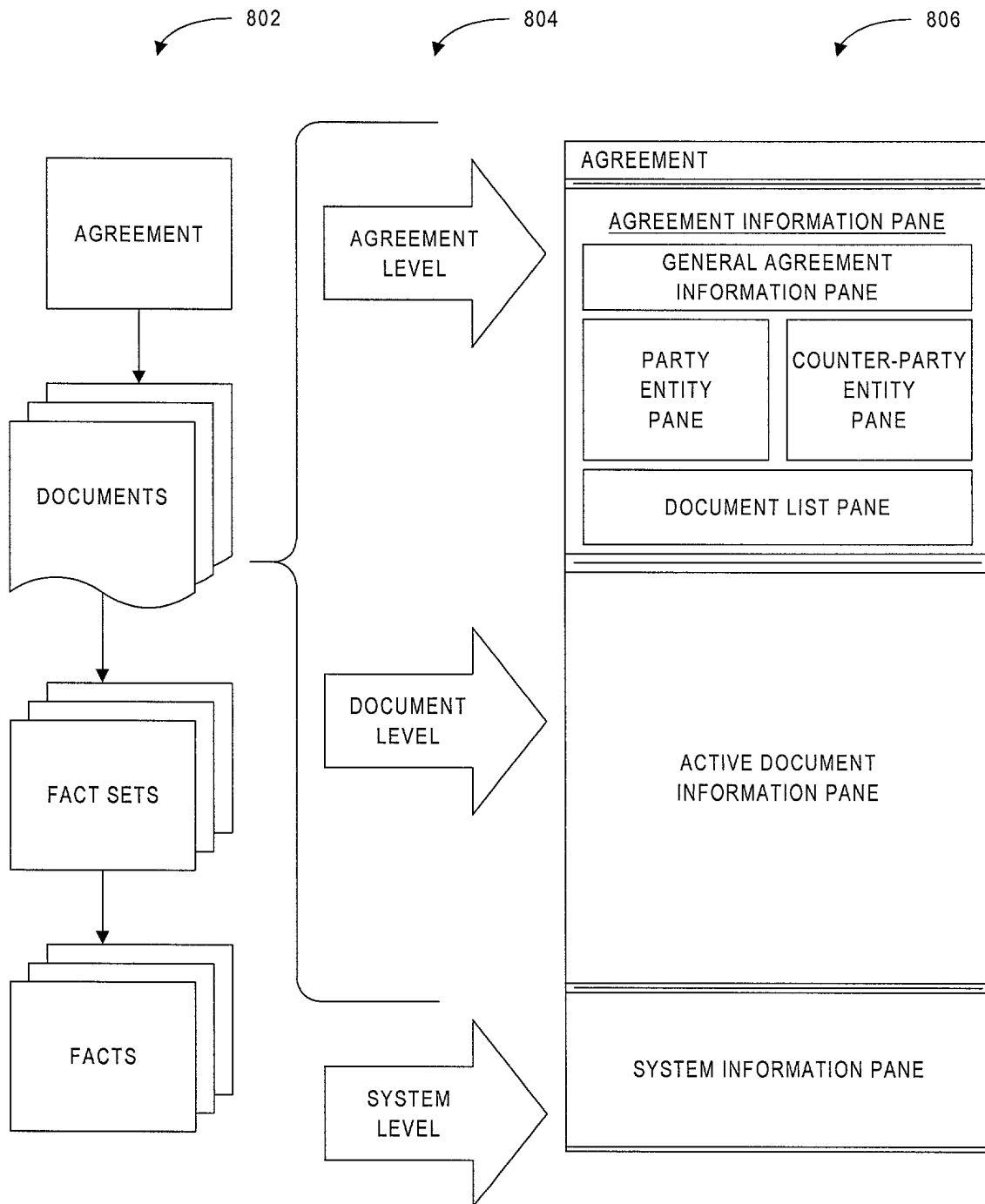


FIG. 8

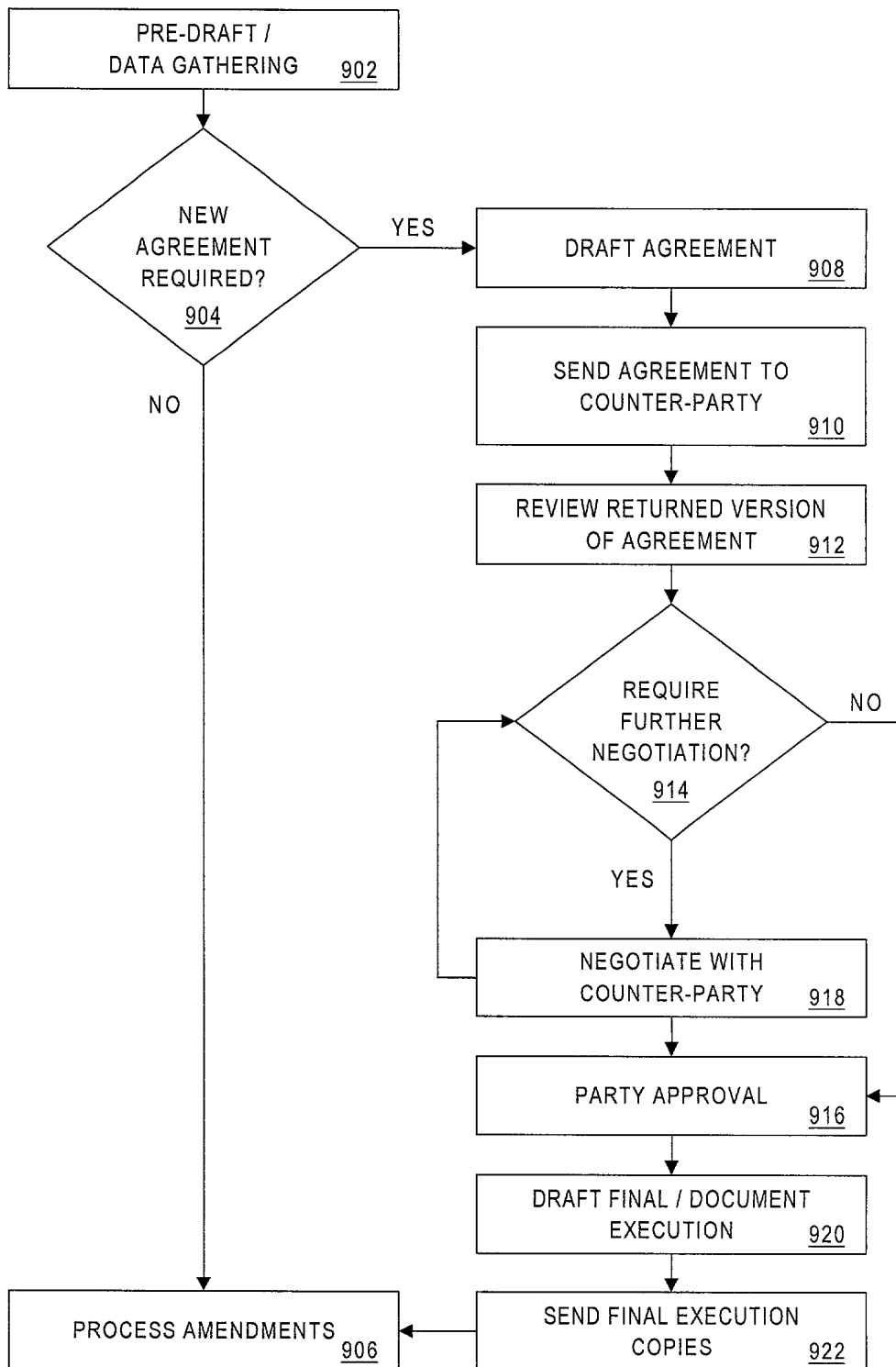


FIG. 9

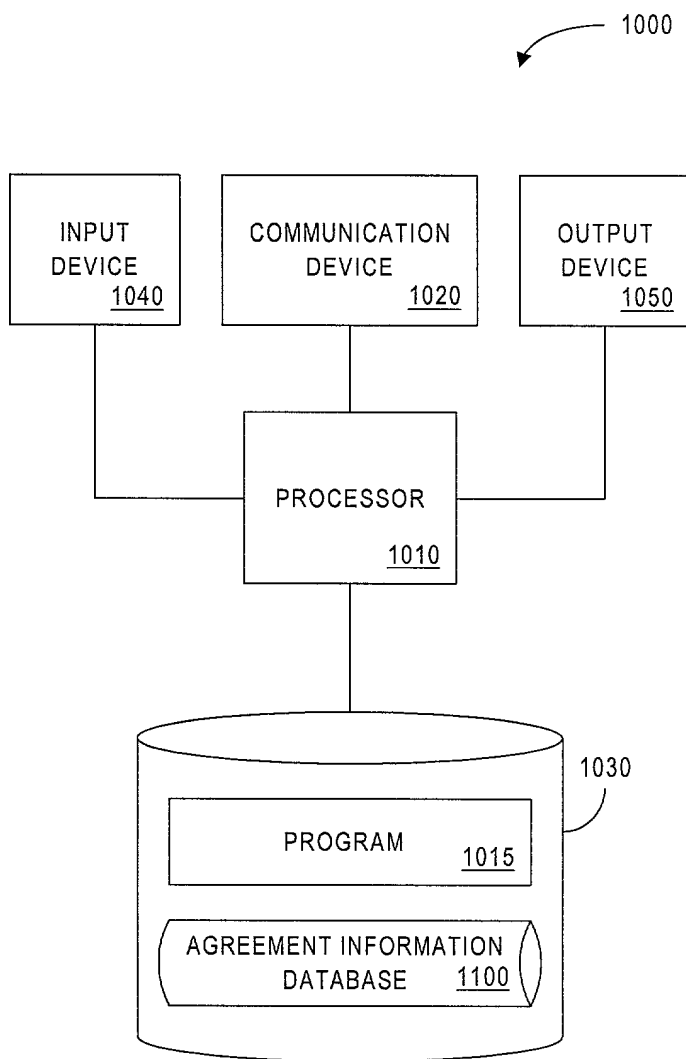


FIG. 10

1100

AGREEMENT INFORMATION IDENTIFIER <u>1102</u>	INFORMATION TYPE <u>1104</u>	ENTRY DATE <u>1106</u>	EFFECTIVE DATE <u>1108</u>	EXPIRATION DATE <u>1110</u>
A101	MASTER AGREEMENT (ISDA_1.0)	5/5/02	5/5/02	NONE
A101-01	AMENDMENT	7/5/02	6/10/02	6/10/03
A101-02	AMENDMENT	8/5/02	10/1/02	NONE
A102	MASTER AGREEMENT (OTC_2.2)	11/1/02	3/1/02	9/1/02

FIG. 11

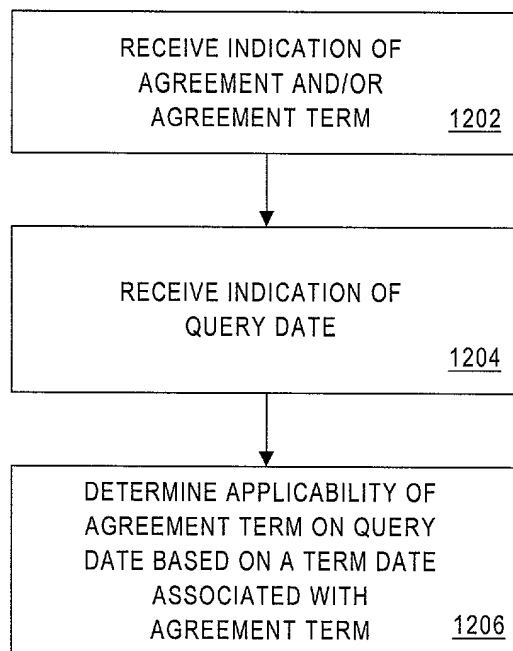


FIG. 12

202207160941.03704

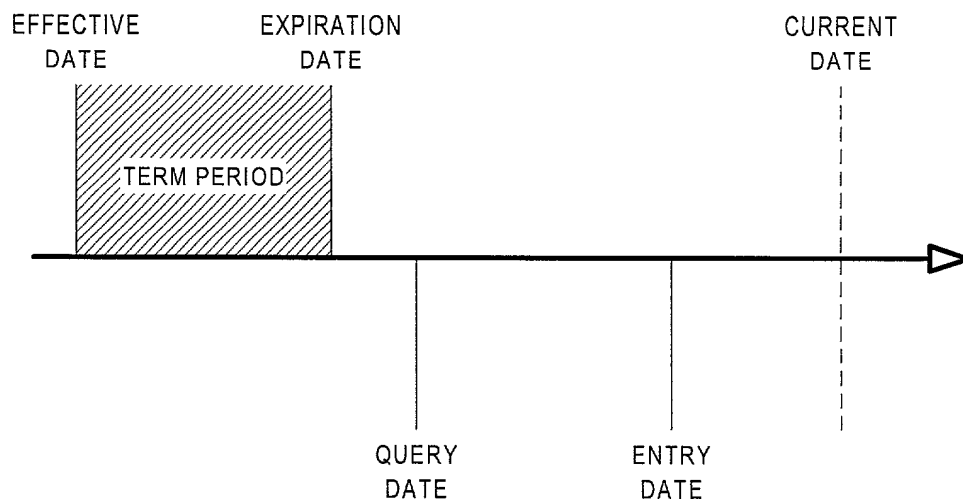


FIG. 13

FIG. 14

1402

DOCUMENT NUMBER	DOCUMENT TYPE	DOCUMENT STATUS	EFFECTIVE DATE
123	ORIGINAL AGREEMENT	EXECUTED 01/01/1998	01/01/1998
124	AMENDMENT #1	EXECUTED 06/15/1998	06/15/1998
125	AMENDMENT #2	EXECUTED 03/01/1999	01/01/1998

1404

DOCUMENT NUMBER	EFFECTIVE DATE	FACT	FACT VALUE	EXPIRATION DATE
123	01/01/1998	A	YES	
123	01/01/1998	B	NO	06/15/1998 (124)
123	01/01/1998	C	UNKNOWN	06/15/1998 (124)
123	01/01/1998	D	1000	
123	01/01/1998	E	YES	01/01/1998 (125)
124	06/15/1998	B	YES	
124	06/15/1998	C	NO	
125	01/01/1998	E	NO	

1406

TIME PERSPECTIVE FROM 3/2/99			
	01/01/1998	06/15/1998	03/01/1999
A	YES	YES (123)	YES (123)
B	NO	YES (124)	YES (124)
C	UNKNOWN	NO (124)	NO (124)
D	1000	1000 (123)	1000 (123)
E	NO (125)	NO (125)	NO (125)

FIG. 14

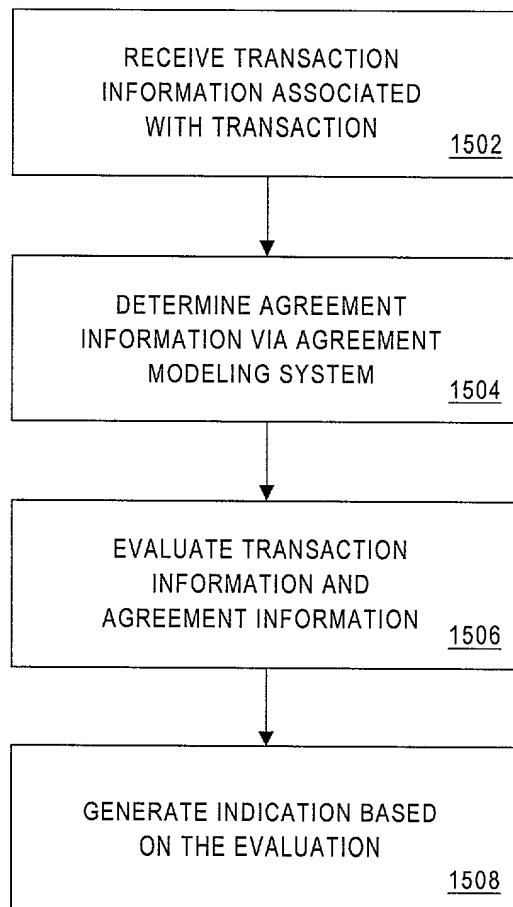


FIG. 15

			SWAPS	OPTIONS					
				BUY			SELL		
EQUITY	STOCK								
	INDEX								
FIXED INCOME	BONDS								
	INDEX								
	BANK NOTES								
	WHOLE LOANS								
	COMMODITIES	METALS	PRECIOUS	GOLD					Y
SILVER					Y				
RARE			COPPER						
			NICKEL						
ENERGY		NATURAL GAS							
		CRUDE OIL							
		REFINED PRODUCTS							
		ELECTRICITY							

FIG. 16

		SWAPS	OPTIONS					
			BUY			SELL		
			CALL	PUT	OTHER	CALL	PUT	OTHER
EQUITY	STOCK							
	INDEX							
FIXED INCOME	BONDS							
	INDEX							
	BANK NOTES							
	WHOLE LOANS							
COMMODITIES	METALS	PRECIOUS	GOLD	Y		Y		
			SILVER	Y		Y		
		RARE	COPPER	Y		Y		
			NICKEL	Y		Y		
	ENERGY	NATURAL GAS				Y		
		CRUDE OIL				Y		
		REFINED PRODUCTS				Y		
		ELECTRICITY				Y		

FIG. 17

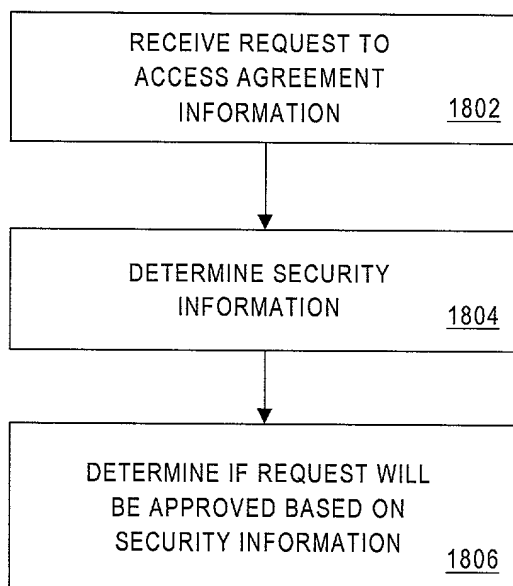


FIG. 18

SECURITY CLASSES	FUNCTIONAL AREA OWNERSHIP				
	LEGAL	COMPLIANCE	CREDIT	EIG	TREASURY
LEGAL_PUBLIC LEGAL_PRIVATE LEGAL_CONFIDENTIAL	T T T				
CREDIT_PUBLIC CREDIT_PRIVATE CREDIT_CONFIDENTIAL			T T T		
DMG_PUBLIC DMG_PRIVATE DMG_CONFIDENTIAL					
SYSTEM_PUBLIC SYSTEM_PRIVATE SYSTEM_CONFIDENTIAL					

FIG. 19A

	FUNCTIONAL AREA OWNERSHIP (CONT.)				ACCESS SCOPE
	OPERATIONS	BUSINESS DESK	DMG	AGREEMENT MODELING SYSTEM	
			T	T T T	PUBLIC PRIVATE CONFIDENTIAL
			T	T T T	PUBLIC PRIVATE CONFIDENTIAL
			T T T	T T T	PUBLIC PRIVATE CONFIDENTIAL
				T T T	PUBLIC PRIVATE CONFIDENTIAL

FIG. 19B

SECURITY GROUPS	FUNCTIONAL AREA ACCESS MODE				
	LEGAL	COMPLIANCE	CREDIT	EIG	TREASURY
LEGAL_ADMIN	3 3 3	2	2	2	2
LEGAL_USER	3 3 1	2	2	2	2
CREDIT_ADMIN	2	2	3 3 3	2	2
CREDIT_USER	2	2	3 3 1	2	2
DMG_ADMIN	3 2 1	3 2 1	3 2 1	3 2 1	3 2 1
DMG_USER	3 2	3 2	3 2	3 2	3 2
SYSTEM_ADMIN	3 3 3	3 3 3	3 3 3	3 3 3	3 3 3

FIG. 20A

	FUNCTIONAL AREA ACCESS MODE (CONT.)				ACCESS SCOPE
	OPERATIONS	BUSINESS DESK	DMG	SYSTEM	
	2	2	2	2	PUBLIC PRIVATE CONFIDENTIAL
	2	2	2	2	PUBLIC PRIVATE CONFIDENTIAL
	2	2	2	2	PUBLIC PRIVATE CONFIDENTIAL
	2	2	2	2	PUBLIC PRIVATE CONFIDENTIAL
	3 2 1	3 2 1	3 3 3	2	PUBLIC PRIVATE CONFIDENTIAL
	3 2	3 2	3 3 1	2	PUBLIC PRIVATE CONFIDENTIAL
	3 3 3	3 3 3	3 3 3	3 3 3	PUBLIC PRIVATE CONFIDENTIAL

FIG. 20B

SECURITY GROUPS	DONNA MANSFIELD	LINDA TROCCHIO	STEVE KIRCHER	PHAVIE LANG	MIKE KOKOLAS	VINCE GEORGE
LEGAL_ADMIN	T					
LEGAL_USER	T	T				
CREDIT_ADMIN					T	
CREDIT_USER					T	
DMG_ADMIN			T			
DMG_USER			T	T		
SYSTEM_ADMIN						T

FIG. 21

SECURITY CLASSES	DONNA MANSFIELD	LINDA TROCCHIO	STEVE KIRCHER	PHAVIE LANG	MIKE KOKOLAS	VINCE GEORGE
LEGAL_PUBLIC	3	3	3	3	2	3
LEGAL_PRIVATE	3	2	2	2	0	3
LEGAL_CONFIDENTIAL	3	1	1	1	0	3
CREDIT_PUBLIC	2	2	3	2	3	3
CREDIT_PRIVATE	0	0	2	0	3	3
CREDIT_CONFIDENTIAL	0	0	1	0	3	3
DMG_PUBLIC	2	2	3	2	2	3
DMG_PRIVATE	0	0	3	0	0	3
DMG_CONFIDENTIAL	0	0	3	0	0	3
SYSTEM_PUBLIC	2	2	2	2	2	3
SYSTEM_PRIVATE	0	0	0	0	0	3
SYSTEM_CONFIDENTIAL	0	0	0	0	0	3

FIG. 22

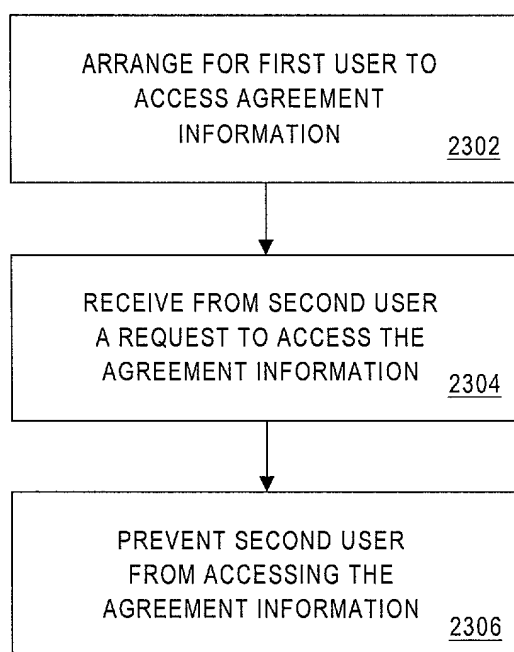


FIG. 23

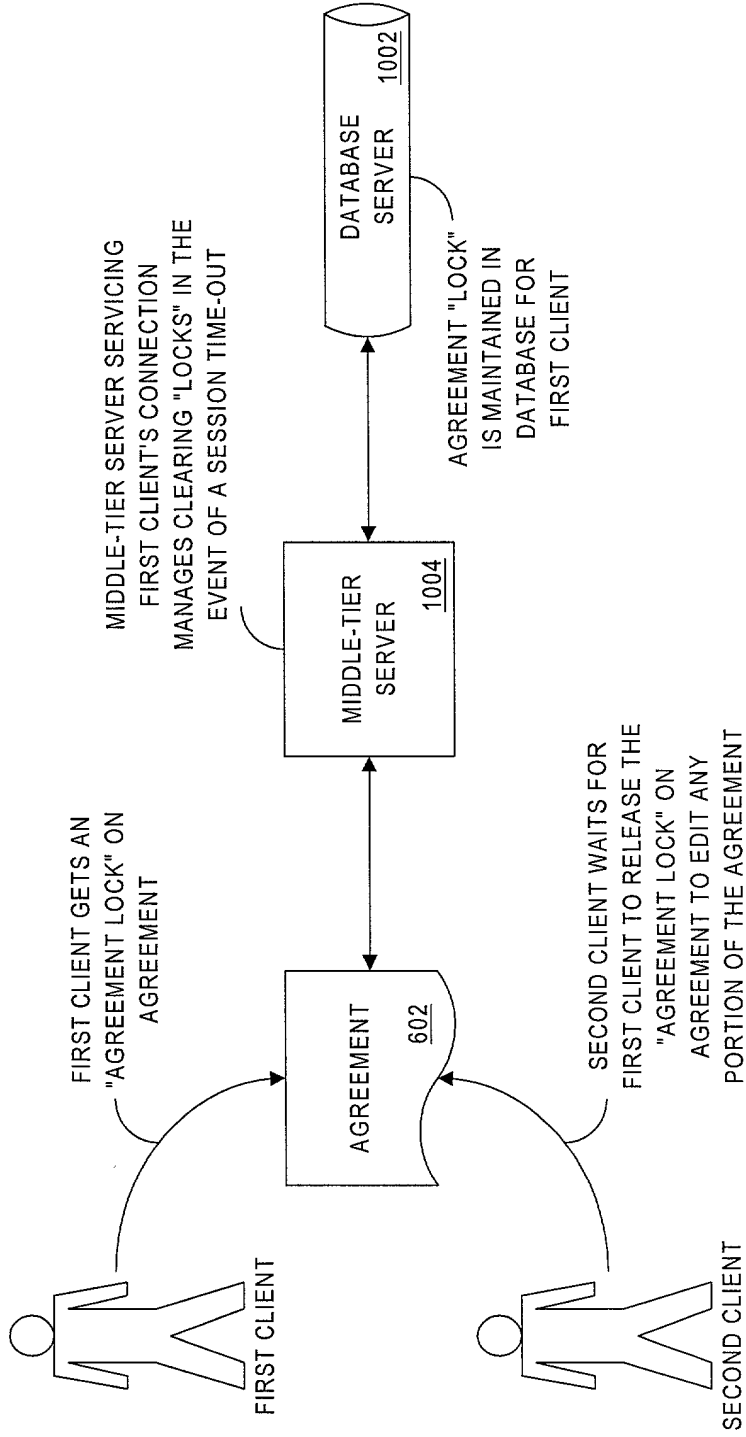


FIG. 24

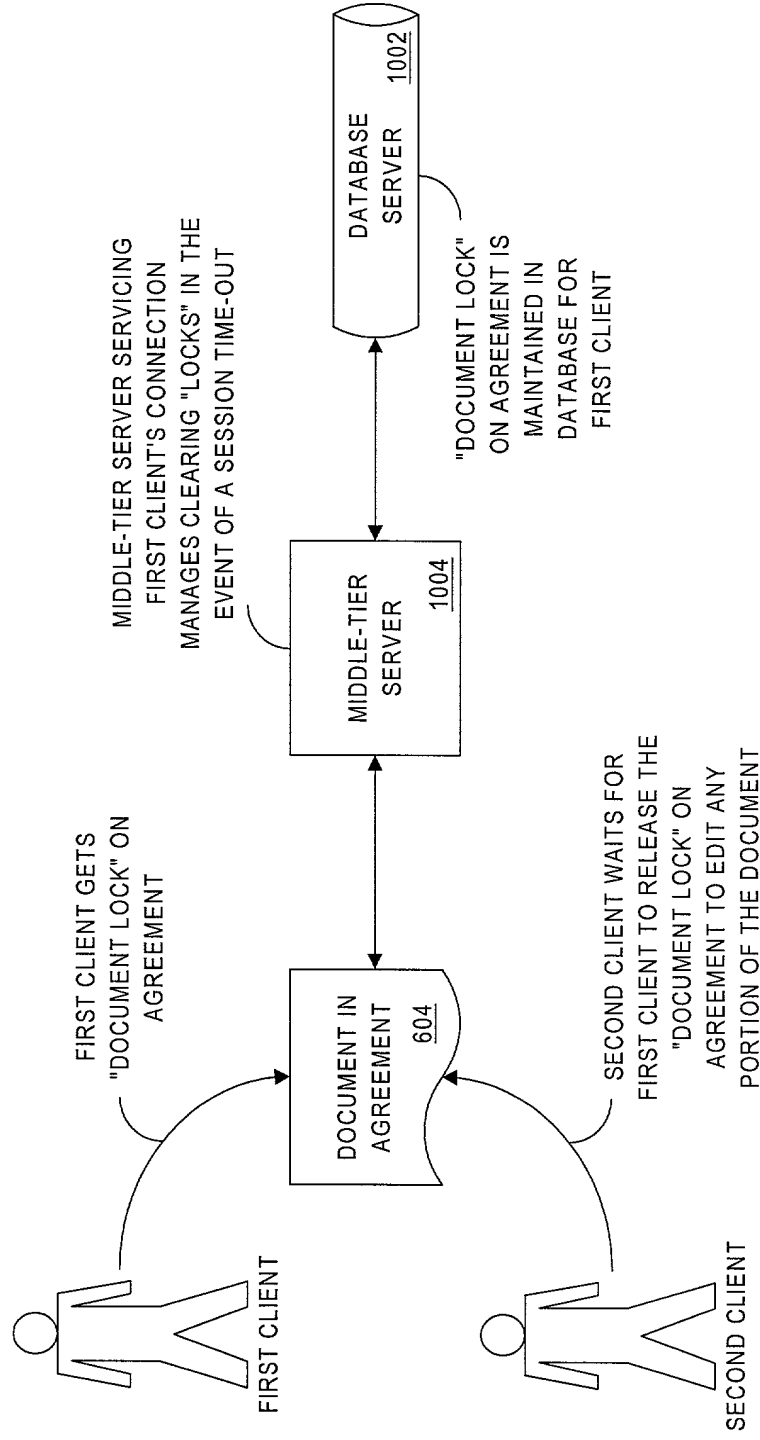


FIG. 25

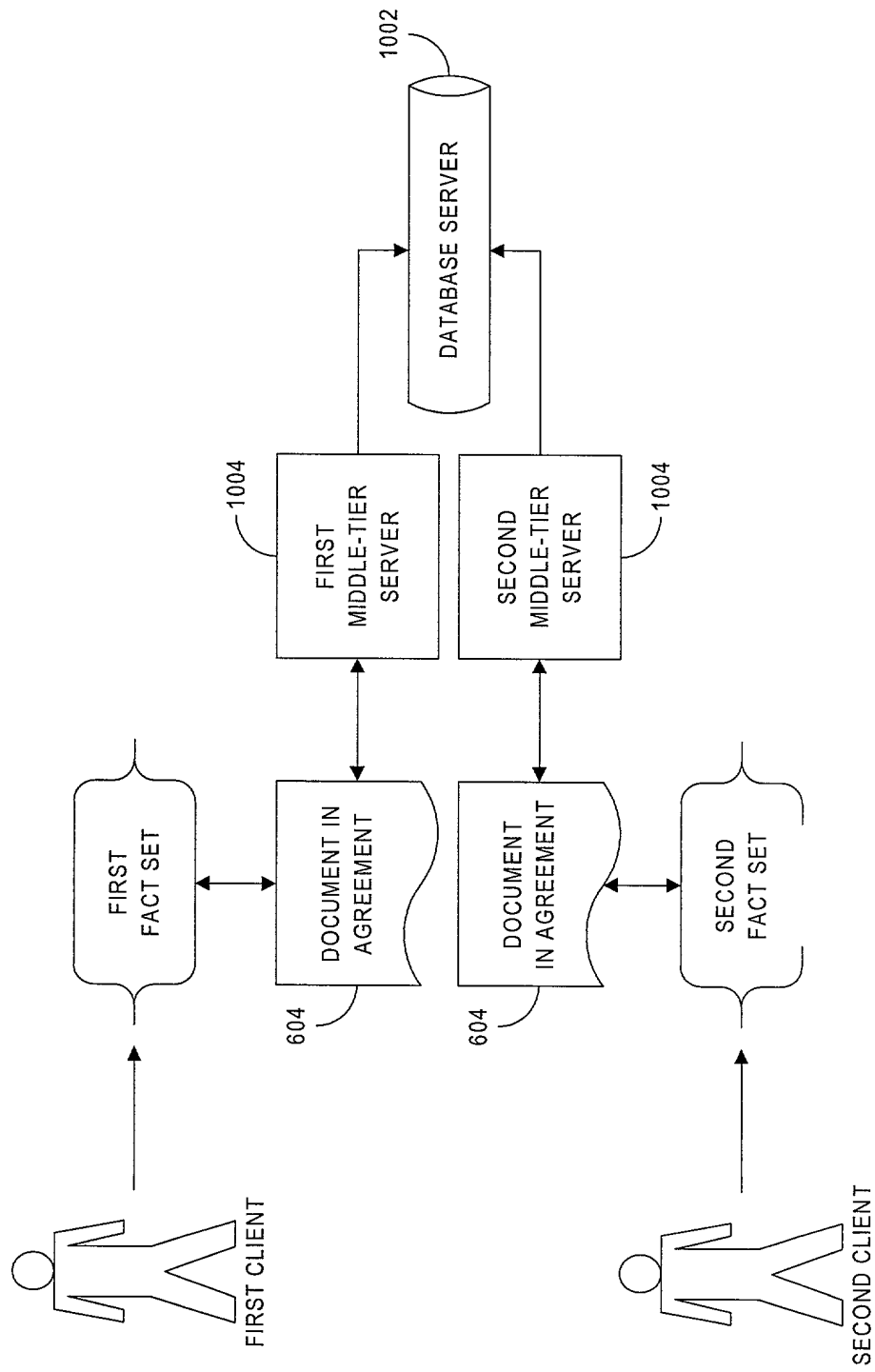


FIG. 26